



Sommersemester 2025

Vorlesungszeit: 14.04.2025 - 19.07.2025

Wirtschaftswissenschaftliche Fakultät
Sitz: Spandauer Str. 1, 10178 Berlin

Dekan

Professor Dr. Daniel Klapper

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Studentische Mitarbeiterin ERASMUS-Programm,
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Anerkennung: Einstufung in höhere Fachsemester

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Studentische Studienfachberaterin

Oleksandra Varlamova

Studentische Studienfachberaterin

Mona Michelle Josephine Katzer

Studienfachberatung

Studienfachberater BWL (Bachelor)

Professor Alex Stomper

Studienfachberater BWL (Master)

Professor Dr. Anja Schöttner

Studienfachberater VWL (Bachelor)

Professor Lutz Weinke

Studienfachberater VWL (Master)

Professor Georg von Weizsäcker

Studienfachberater MEMS-Programm

Professor Dr. Ulf Brüggemann

Studienfachberater Wirtschaftsinformatik (Master)

Professor Dr. Stefan Lessmann

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Masterstudiengang Statistik - Lehrangebote der Wirtschaftswissenschaftlichen Fakultät (StO/PO 2016)

Pflichtbereich

701042 Advanced Econometrics (englisch)

4 SWS
VL/UE Fr 12-16 wöch. SPA 1, 21A G. Uhrin

Moodle-Link:
<https://moodle.hu-berlin.de/course/view.php?id=133562>

This course deals with advanced estimation techniques in modern econometrics. In the first part we study Pseudo-ML and GMM as extremum estimation problems with special attention to asymptotic theory and the weak instruments problem. The second part covers non- and semi-parametric topics including the bootstrap, density estimation, and non- and semi-parametric regression. The third part covers the concept of econometric identification, and possible frameworks to write down and interpret causal estimands (treatment effects). We also discuss a number of techniques for estimation of treatment effects (IV, Diff-and-Diff, RDD, Matching).

Literatur:

Wooldridge, J. M. (2010): Econometric Analysis of Cross Section and Panel Data. 2nd edition, Cambridge, MA: MIT Press (see also: <http://mitpress.mit.edu/books/econometric-analysis-cross-section-and-panel-data>).

Angrist, J. and Pischke, J-S (2009): Mostly Harmless Econometrics: An Empiricist's Companion. Princeton University Press.
Further reading recommendations you will get during the lecture.

Organisatorisches:

StO/PO MA 2016: 6 LP, Modul: "Advanced Econometrics"

StO/PO MEMS 2016: 6 LP, Modul: "Advanced Econometrics", Major: Quantitative Methods

Prüfung:

Written exam (90 min)

Fachlicher Wahlpflichtbereich - Vertiefungsgebiet Statistische Inferenz

701009 Datenanalyse I

4 SWS
VL/UE Di 08:30-10:00 wöch. (1) SPA 1, 22 S. Klinke
Mi 08:30-10:00 wöch. (2) SPA 1, 22 S. Klinke
1) findet ab 22.04.2025 statt
2) findet ab 16.04.2025 statt

Moodle-Link:
<https://moodle.hu-berlin.de/course/view.php?id=90845#section-2>

Inhaltliche Voraussetzung: Statistik I + II.

Organisatorisches:

StO/PO BA BWL und VWL 2016: 6 LP, Modul "Datenanalyse I"

StO/PO MA 2016: 6 LP, Modul: "Datenanalyse I"

StO/PO MEMS 2016: 6 LP, Modul: "Datenanalyse I", Major: Quantitative Methods

Prüfung:

Multimediale Prüfung (30 min)

Prüfungszeitraum: 12.09. bis 22.09.2025

7010325 Advanced Statistics (ehemals Statistical Inference II) (englisch)

4 SWS
VL/UE Mo 14-16 wöch. (1) SPA 1, 22 J. Feeser
Di 10-12 wöch. (2) SPA 1, 22 S. Greven
1) findet ab 14.04.2025 statt
2) findet ab 15.04.2025 statt

Moodle-Link:
<https://moodle.hu-berlin.de/course/view.php?id=90845#section-2>

Organisatorisches:

StO/PO MA 2016: 6 LP, Modul: "Statistical Inference II" (zukünftig "Advanced Statistics")

StO/PO MEMS 2016: 6 LP, Modul: "Statistical Inference II"(zukünftig "Advanced Statistics") , Major: Quantitative Methods

Prüfung:

Written exam (90 min)

701016 Statistical Programming Languages (englisch)

2 SWS
SE

16-19

Block (1)

SPA 1, 025

M. Jung,
M. Pfeuffer,
T. Wistuba

1) findet vom 07.04.2025 bis 11.04.2025 statt

Moodle-Link:

<https://moodle.hu-berlin.de/course/view.php?id=90845#section-2>

Reason for block course: For educational reasons it is more reasonable to teach skills of a programming language in a block course. The course is limited to 45 participants. Registration via the Moodle page until 30.03.2025, 23:59, place allocation by lottery on 31.03.2025.

Selection process: Students who experience hardship, according to §90 (1) ZSP HU (health, social, disability-related or family reasons) are given preferential treatment in the selection process (evidence of hardship must be submitted to the lecturer during registration), otherwise the decision will be made using a random draw.

Organisatorisches:

StO/PO BA BWL und VWL 2016: 6 LP, Modul: "Statistical Programming Languages"

StO/PO MA 2016: 6 LP, Modul: "Statistical Programming Languages"

StO/PO MEMS 2016: 6 LP, Modul: "Statistical Programming Languages", Major: Quantitative Methods

Prüfung:

Term paper (submission: 01.07.2025)

Registration for the exam via AGNES: 01.04.2025 until 23.04.2025.

Possibility to unsubscribe: Until 23.04.2025.

701024 Non- and Semiparametric Modeling (englisch)

4 SWS
VL/UE

Mi
Do

12-14
08-10

wöch.
wöch.

SPA 1, 21A
SPA 1, 21A

G. Keilbar
G. Keilbar

Moodle-Link:

<https://moodle.hu-berlin.de/course/view.php?id=90845#section-3>

The course provides an accessible but rigorous introduction to non- and semiparametric statistics. Classical methods for density estimation (histogram, kernel density estimation) and nonparametric regression (Nadaraya-Watson, local linear, k-nearest neighbors, additive models) are studied in detail. A central aim of the course is to explain the strong links between nonparametric statistics and modern machine learning methods such as random forests and deep neural networks. Finally, the course will cover tools for semiparametric inference on treatments effects using doubly-robust methods and machine learning.

Literatur:

Härdle, Müller, Sperlich, Werwatz (2004): Non- and Semiparametric Modelling, Springer

Härdle, W. (1990): Applied Nonparametric Regression, Econometric Society Monographs No. 19, Cambridge University Press

Organisatorisches:

StO/PO MA 2016: 6 LP, Modul: "Selected Topics in Statistics"

StO/PO MEMS 2016: 6 LP, Modul: "Selected Topics in Statistics", Major: Quantitative Methods

Prüfung:

Written exam (90 min)

7010322 Generalized Regression (englisch)

4 SWS
VL/UE

Do

14-18

wöch.

SPA 1, 22

X. Xu

Moodle-Link:

<https://moodle.hu-berlin.de/course/view.php?id=90845#section-2>

Organisatorisches:

StO/PO BA BWL und VWL 2016: 6 LP, Modul "Generalized Regression"

StO/PO MA 2016: 6 LP, Modul: "Generalized Regression"

StO/PO MEMS 2016: 6 LP, Modul: "Generalized Regression", Major: Quantitative Methods

Prüfung:

Written exam (90 min)

Fachlicher Wahlpflichtbereich - Vertiefungsgebiet Angewandte Mikroökometrie und quantitative Wirtschaftsforschung

707926 Seminar Applied Predictive Analytics (englisch)

2 SWS
SE

Di

14-16

wöch. (1)

SPA 1, 203

S. Lessmann,
G. Velez

1) findet ab 15.04.2025 statt

The module Applied Predictive Analytics (APA) gives students an opportunity to work on a real-life predictive modeling project. The module is organized as a seminar. Seminar topics and specific (modeling) tasks will be announced shortly before the begin of the seminar. Typically, topics/tasks relate to business decision problems, for example in the scope of marketing or finance. The students will work collaboratively on a topics in groups with two to four members. Generally speaking, seminar work will include literature research, academic writing, empirical analysis, programming, and the presentation of research outcomes.

APA offers students the opportunity to develop a variety of skills, including:

- Students further develop their teamwork and project management abilities, and learn about contemporary software tools for collaborative work (GitHub, Trello, Slack,...).
- Students further advance their experience with contemporary software packages for data science and machine learning.
- Students are able to develop advanced forecasting models using a variety of algorithms from statistics, machine learning, and other domains.
- Students advance their knowledge in data integration, preparation, and transformation, which allows them to create predictive variables from noisy real-world data sets.

The organization of the seminar comprises several stages. After forming a group and receiving a topic/task, students will start with some background research and discuss their progress in weekly consultation sessions with their topic supervisor. The second stage will consist of weekly sessions with group presentations and discussions. Thereafter, the groups will have time to finalize their seminar paper, which will be the basis for performance assessment and grading in the seminar.

It is understood that successful completion of the module Business Analytics and Data Science is a mandatory prerequisite to participate in the seminar.

Max. number of participants: 24. If there are more than 24 applicants, seminar places will be allocated by draw.

Application: 1.02. - 09.04.2025 on AGNES

Organisatorisches:

StO/PO MA 2016: 6 LP, Modul: "Applied Predictive Analytics"

StO/PO MEMS 2016: 6 LP, Modul: "Applied Predictive Analytics", Major: Quantitative Management Science

Prüfung:

Term paper

7010414 Quantitative Spatial Economics (englisch)

4 SWS

VL/UE

Do

Fr

10-12

14-16

wöch.

wöch.

SPA 1, 23

SPA 1, 23

G. Ahlfeldt

G. Ahlfeldt

Lecture: The course covers the quantification and simulation of quantitative spatial models. This entails: i) working with spatial data to generate the necessary model inputs; ii) setting, estimating, and inverting the primitives of the model; iii) using numerical procedures to solve for the spatial general equilibrium and conduct counterfactual analysis.

Exercise: Topics covered will include processing of spatial data, setting structural parameters, inverting fundamentals, and numerical simulation.

Recommended Module or Comparable Previous Knowledge: Students should have formal training in econometrics equivalent to "Advanced Econometrics" and in microeconomics equivalent to "Advanced Microeconomic Analysis". Experience in coding for data analysis is essential. Experience in using geographic information systems will be helpful.

Ungraded work performance: Multimedia presentation (30 min)

Organisatorisches:

StO/PO MA 2016: 6 LP, Modul: "Quantitative Spatial Economics"

StO/PO MEMS 2016: 6 LP, Modul: "Quantitative Spatial Economics", Major: Quantitative Methods

Prüfung:

Term paper

Fachlicher Wahlpflichtbereich - Vertiefungsgebiet Data Science

7010331 Research Seminar in Data Science (englisch)

2 SWS

SE

Do

12-14

wöch.

SPA 1, 23

M. Eckardt

Moodle-Link:

<https://moodle.hu-berlin.de/course/view.php?id=90845#section-3>

Topic: Structured Data

This seminar aims to provide a general overview of different data science approaches including classification and Deep Learning methods for the analysis of complex inherently structured data as present in many modern data scenarios. Typical examples of structured data as covered in the seminar include lexical/semantic data, graphs, data tables or genetic/ genomic data.

Part of the seminar is an ungraded presentation.

Organizational matters: Max. 20 participants. Registration in first session. If there are more registrations than places, the decision will be made by lot.

Recommended prior lectures: "Statistical and Machine Learning" and "Multivariate Statistical Analysis".

Organisatorisches:

StO/PO MA 2016: 6 LP, Modul: "Research Seminar in Data Science"

StO/PO MEMS 2016: 6 LP, Modul: "Research Seminar in Data Science", Major: Quantitative Methods

Prüfung:

Term paper

707926 Seminar Applied Predictive Analytics (englisch)
 2 SWS
 SE Di 14-16 wöch. (1) SPA 1, 203 S. Lessmann,
 G. Velev
 1) findet ab 15.04.2025 statt
detaillierte Beschreibung siehe S. 5

707932 Deep Learning for Text Analytics (englisch)
 2 SWS
 UE Do 12-14 wöch. SPA 1, 202 G. Velev

707932 Deep Learning for Text Analytics (englisch)
 2 SWS
 VL Do 10-12 wöch. SPA 1, 202 S. Lessmann

The module Deep Learning for Text Analytics introduces students to recent developments in the scope of deep learning and natural language processing. We first examine different forms of artificial neural networks, which are the backbone of modern AI-Systems. Special emphasis is given to the analysis of sequential data like time-series. Next, textual data is introduced as a special form of sequential data. We elaborate on seminal approaches and contemporary practices to process textual data and the corresponding applications. Frameworks and practices to use advanced (deep) machine learning technology and deploy corresponding solutions are of critical importance and will be elaborated in tutorial sessions.

The topics covered in the module include but are not limited to:

- Fundamentals of artificial neural networks
- Recurrent and convolutional neural networks for sequential data processing
- Fundamentals of natural language processing (NLP)
- Word embedding and language models
- NLP transfer learning
- Recent developments in NLP and AI

The module is designed as a follow-up to the module Business Analytics and Data Science. We recommend students to first complete that module. More specifically, it is strongly recommended to join Deep Learning for Text Analytics with a solid understanding of machine learning practices and algorithms. Experience with Python programming is also expected since we use the Python programming language in tutorials.

Students who have passed the exam 707929 Advanced Data Analytics for Management Support are not allowed to take the module 707932 Deep Learning for Text Analytics!

Literatur:

A Zhang, ZC Lipton, M Li, AJ Smola (2020) Dive into Deep Learning, interactive deep learning book with code. <https://d2l.ai/>

Organisatorisches:

StO/PO MA 2016: 6 LP, Modul: "Deep Learning for Text Analytics"

StO/PO MEMS 2016: 6 LP, Modul: "Deep Learning for Text Analytics", Major: Quantitative Management Science

Prüfung:

Portfolio exam:

Programming task, deadline: 30. May 2025 (weight 25%)

Written exam: 17. July 2025 (weight 35%)

Programming task, deadline: 01. August 2025 (weight 40%)

Exam registration via AGNES: 16.04. until 28.05.2025 / deregistration until 28.05.2025.

707932 Deep Learning for Text Analytics (englisch)
 2 SWS
 TU Di 16-18 wöch. (1) SPA 1, 125 V. Gurgul
 1) findet ab 22.04.2025 statt

Fachlicher Wahlpflichtbereich - Frei wählbarer Bereich

Wählbar sind weitere Module aus den Vertiefungsgebieten sowie Module aus dem Fachlichen Wahlpflichtbereich des Masterstudiengangs Volkswirtschaftslehre. Werden in den Vertiefungsgebieten mehr als 15 LP absolviert, reduziert sich der frei wählbare Fachliche Wahlpflichtbereich entsprechend.

709032 Quantitative Spatial Economics Research Seminar (englisch)
 2 SWS
 FS Fr 16-18 wöch. SPA 1, 23 G. Ahlfeldt

The BQSE seminar represents a focal point for knowledge exchange for staff and students pursuing quantitative spatial economics research in the Greater Berlin Metropolitan area. Seminar speakers are scholars who take space seriously in their quantitative research. Topics covered may relate to various fields of economics such as environment, history, labour, public, regional, trade, or urban.

The seminar is co-organized by a mix of junior and senior faculty from various academic institutions within and outside Berlin. It is a joint initiative of the School of Business and Economics at HU Berlin and the Center for Metropolitan Studies at TU Berlin. The co-organizers are grateful for the financial and logistical support provided by both institutions. Seminars are open to the wider public.

See the [Website](#) for topics and further information.

Organisatorisches:
Keine Leistungspunkte / no credit points.

Studienabschluss-Seminare (ohne LP)

701020	Privatissimum Statistik (deutsch-englisch)	2 SWS SE	Di	14-18	wöch.	SPA 1, 401	S. Greven, M. Eckardt
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Moodle-Link:
<https://moodle.hu-berlin.de/course/view.php?id=90845#section-2>

Organisatorisches:
StO/PO MA 2016: 6 LP, Modul: "Privatissimum"
StO/PO MEMS 2016: 6 LP, Modul: "Privatissimum", Major: Quantitative Methods

Prüfung:
Oral exam (45 min)

709030	Studienabschlussseminar Ökonometrie (englisch)	2 SWS CO	Mi	12-14	wöch.		G. Ahlfeldt
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Discussion of Master and Bachelor theses.
Location: Department of Econometrics

Organisatorisches:
Keine Leistungspunkte / no credit points.

709031	Doktorand:innenseminar Econometrics (englisch)	2 SWS CO	Mi	10-12	wöch.		G. Ahlfeldt
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Location: Department of Econometrics

Organisatorisches:
Keine Leistungspunkte / no credit points.

709048	Seminar für die Präsentation der Abschlussarbeiten in Wirtschaftsinformatik	2 SWS CO	Do	16-18	wöch.	SPA 1, 338	V. Gurgul, S. Lessmann, G. Velez, A. Zharova
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Präsentationen der Abschlussarbeiten und Zwischenberichte, Dissertationen
Start: Mitte des Semesters!

Organisatorisches:
Keine Leistungspunkte / no credit points.

Personenverzeichnis

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Keilbar, Georg, georg.keilbar@hu-berlin.de (Non- and Semiparametric Modeling)	5
Klinke, Sigbert, Tel. +49 30 2093 99595, sigbert@wiwi.hu-berlin.de (Datenanalyse I)	4
Lessmann, Stefan, stefan.lessmann@hu-berlin.de (Seminar Applied Predictive Analytics)	5
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Xu, Xiangnan (Generalized Regression)	5
Zharova, Alona, alona.zharova@hu-berlin.de (Seminar für die Präsentation der Abschlussarbeiten in Wirtschaftsinformatik)	8

Gebäudeverzeichnis

Kürzel	Zugang	Straße / Ort	Objektbezeichnung
SPA 1		Spandauer Straße 1	Spand1 Institutsgebäude

Veranstaltungsartenverzeichnis

CO	Kolloquium
FS	Forschungsseminar
SE	Seminar
TU	Tutorium
UE	Übung
VL	Vorlesung
VL/UE	Vorlesung/Übung